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Recommended Citation

Headrick, Todd C. "A Note on the Relationship between the Pearson Product-Moment and the Spearman Rank-Based Coefficients of Correlation." *Open Journal of Statistics* 6 (Nov 2016): 1025-1027. doi:10.4236/ojs.2016.66082.

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A Note on the Relationship between the Pearson Product-Moment and the Spearman Rank-Based Coefficients of Correlation

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How to cite this paper: Headrick, T.C. (2016) A Note on the Relationship between the Pearson Product-Moment and the Spearman Rank-Based Coefficients of Correlation. *Open Journal of Statistics*, 6, 1025-1027.

<http://dx.doi.org/10.4236/ojs.2016.66082>

Received: September 15, 2016

Accepted: November 14, 2016

Published: November 17, 2016

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Abstract

This note derives the relationship between the Pearson product-moment coefficient of correlation and the Spearman rank-based coefficient of correlation for the bivariate normal distribution. This new derivation shows the relationship between the two correlation coefficients through an infinite cosine series. A computationally efficient algorithm is also provided to estimate the relationship between the Pearson product-moment coefficient of correlation and the Spearman rank-based coefficient of correlation. The algorithm can be implemented with relative ease using current modern mathematical or statistical software programming languages e.g. R, SAS, Mathematica, Fortran, *et al.* The algorithm is also available from the author of this article.

Keywords

Bivariate Normal Distribution, Product-Moment Correlation, Rank-Based Correlation, Gibbs Phenomenon

1. Introduction

The Pearson product-moment coefficient of correlation can be interpreted as the cosine of the angle between variable vectors in n dimensional space (e.g. [1] and [2], p. 702)]. Pearson [3] showed that the relationship of turning Spearman rank-based correlation coefficients (ρ_s) for the bivariate normal distribution into Pearson product-moment correlations (ρ), which was contrived based on the so-called correlation of grades, for large samples to be:

$$\rho_s = (6/\pi) \sin^{-1}((1/2)\rho). \quad (1)$$

For finite (small) samples, Moran [4] derived the relationship between the Pearson and Spearman coefficients of correlation for the bivariate normal distribution, which also appears in Headrick [[5] p. 114], to be:

$$\rho_S = (6/\pi) \left\{ \left((n-2)/(n+1) \right) \sin^{-1} \left((1/2) \rho \right) + \left(1/(n+1) \right) \sin^{-1} (\rho) \right\}. \quad (2)$$

Taking the limit as $n \rightarrow \infty$ in Equation (2) will reduce Equation (2) to Equation (1). We would also note that Höfdding [6] demonstrated that the Spearman rank correlation tends to normality for any given parent population.

2. Mathematical Development

In view of the above, this note derives the relationship between the Pearson product-moment correlation coefficient and the Spearman rank-based correlation coefficient for the bivariate normal distribution, in a different manner from either the Pearson [3] or the Moran [4] derivations, through the following infinite cosine series:

$$\sum_{n=1}^{\infty} \cos(nx)/n. \quad (3)$$

Specifically, if we let $z = \cos(x) + i \sin(x)$, then

$$\sum_{n=1}^m y^{n-1} z^n = \left(z \left\{ 1 - (yz)^m \right\} \right) / (1 - yz) \quad (4)$$

where it follows that for $|y| < 1$, that

$$\begin{aligned} & \sum_{n=1}^{\infty} y^{n-1} (\cos(nx) + i \sin(nx)) \\ &= (\cos(x) + i \sin(x)) / (1 - y \cos(x) - yi \sin(x)) \\ &= ((\cos(x) - y) + i \sin(x)) / (1 - 2y \cos(x) + y^2). \end{aligned} \quad (5)$$

Thus, from Equation (5) we have:

$$\sum_{n=1}^{\infty} y^{n-1} \cos(nx) = (\cos(x) - y) / (1 - 2y \cos(x) + y^2). \quad (6)$$

The series associated with Equation (6) is uniformly convergent for all values of y and for $|y| \leq p < 1$. As such, integrating with respect to y , where $0 < y < 1$ yields:

$$\begin{aligned} \sum_{n=1}^{\infty} y^n (\cos(nx)) / n &= \int_0^y ((\cos(x) - t) / (1 - 2t \cos(x) + t^2)) dt \\ &= (-1/2) (\ln(1 - 2y \cos(x) + y^2)). \end{aligned} \quad (7)$$

Let x neither be zero nor a multiple of 2π . As such, it necessarily follows that the series in Equation (3) is convergent. Hence, for $0 \leq y \leq 1$; y^n is positive, monotonic, decreasing, and bounded. Whence, the series

$$\sum_{n=1}^{\infty} y^n \cos(nx) / n \quad (8)$$

is, therefore, uniformly convergent for $0 \leq x \leq 1$. Subsequently letting $y \rightarrow 1$, noting again that x is neither zero nor a multiple of 2π , it follows that Equation (3) can be expressed as

$$\sum_{n=1}^{\infty} \cos(nx) / n = (-1/2) \ln(2 - 2 \cos(x)) = -\ln(2 \sin((1/2)x)). \quad (9)$$

3. Main Result and Conclusions

Setting $x = (\pi/3)\rho_s$ in Equation (9), and through subsequent inverse exponentiation ($1/e$) of Equation (9), yields the relationship (for large samples) between the Pearson product-moment correlation and the Spearman rank-based correlation coefficients as

$$\rho = 2 \sin\left(\left(\frac{\pi}{6}\right)\rho_s\right) \quad (10)$$

for the bivariate normal distribution. In conclusion, the algorithm provided below in Equation (11), which has an oscillating effect of the Gibbs phenomenon [7], to demonstrate the analytical derivation above is given as:

$$\hat{\rho} = \left(1 - \frac{1}{k} \sum_{n=1}^k \cos\left(n\left(\frac{\pi}{3}\right)\rho_s\right)/n\right)^k \quad (11)$$

where $0 \leq |\rho_s| \leq 1$, k is finite, and where Equation (11) converges to Equation (10) as $k \rightarrow \infty$. Finally, in terms of the error associated with Equation (11), it is straight-forward to see through real analysis, that ρ_s and ρ have a maximum absolute deviation when $\rho_s = 0.566467\cdots$ and hence Equation (10) would result in $\rho = 0.584543\cdots$. As such, at this maximum point of deviation, given that $k = 10000$ in Equation (11), that the absolute error is less than 5.42×10^{-5} when juxtaposed with Equation (10).

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